

Predictive ratio $r_p(k) = \text{MSE}(n)/\text{MSE}(k)$

n=100

1.10

1.05

1.00

0.0

0.2

0.4

0.6

0.8

1.0

Sample ratio $r_s(k) = k/n$

n=1000

0.0

0.2

0.4

0.6

0.8

1.0

S=1000

model

- 1. Oracle Model
- 2. Lasso Model
- 3. Fixed Elastic
- 4. Tuned Elastic

